

Deal With Derivatives

2nd June 2022



Comments

The Nifty futures open interest has increased substantially by 2.7%. The INDIA VIX increased from 20.47 to 20.84. The Nifty June future closed with a discount of 14 points against a discount of 7 points in the last trading session. The July series closed at a premium of 3 points.

<u>View</u>

Indian bourses witnessed a negative move in today's session as Nifty closed below 16550 amidst sideways to negative move. Buying is seen in Nifty Bank, Nifty Finserv, Nifty Metal, Nifty PSU Bank and Nifty PSE whereas selling is seen in Nifty Auto, Nifty IT, Nifty Pharma, Nifty Realty, Nifty Media, Nifty FMCG and Nifty Commodities. Highest buying is seen in Nifty PSU Banks and highest selling is seen in Nifty IT.

FIIs were net sellers today, they sold to the tune of Rs. 1930 Cr whereas DIIs bought net 984 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

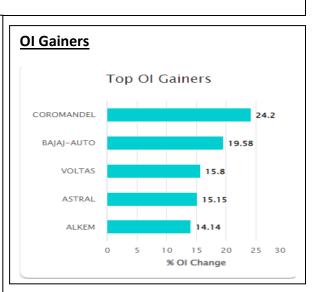
As per the F&O data, short covering has substantially increased in, in the money calls, whereas long unwinding is seen in, in the money puts which indicates a neutral market. 16700 and 16600 have high short built-up whereas 16500 and 16400 has high long built-up. Max pain of nifty is at 16500. Nifty pcr is at 0.82 whereas bank nifty pcr is at 0.95.

Highest OI : 17000 CE followed by 16800 CE (Major Resistance)

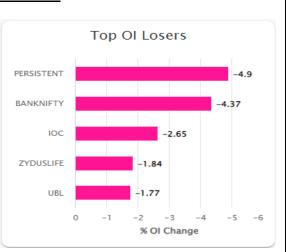
Highest OI : 16500 PE followed by 16300 PE (Major Support)

Top Long Build up: BEL, Astral, Jswsteel, Voltas, Canbk.

Top Short build up: Bajaj-Auto, Syngene, Nationalum, Deltacorp, Biocon.







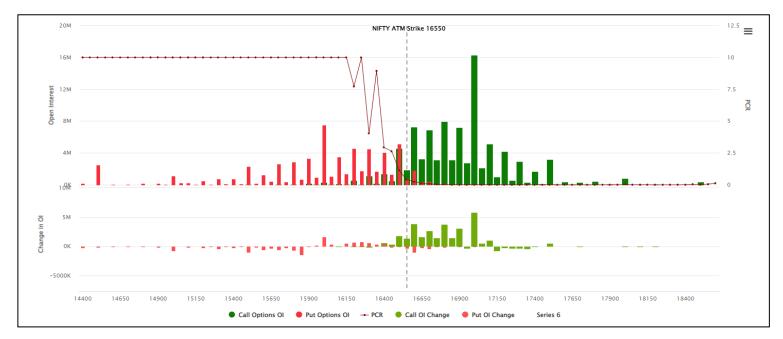
FII STATISTICS FOR 1/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX			-			
FUTURES	2597.08	3873.19	1276.11	150428	12764.57	0.59%
INDEX						
OPTIONS	901927.00	902290.54	-363.54	1379129	116274.75	12.49%
STOCK			-			
FUTURES	11586.83	12823.89	1237.06	2432775	150138.73	0.29%
STOCK						
OPTIONS	5838.02	5880.60	-42.58	96857	6399.63	11.36%
			-			
Total	921948.93	924868.22	2919.29	4059189.00	285577.68	4.40%

F&O STOCKS BAN LIST

TOP 10 FUTURES CONTRACT TRADED FOR 1/06/2022]]	TURNOVER ON 1/06/2022					
Symbol INFY	Exp Date 30-06-2022	Traded Value (Rs.) 1841.77	No of Contracts 41161		Product	No. of contracts	Turnover (cr.)*	Change %		
TATASTEEL	30-06-2022	1288.06	29861		Index					
RELIANCE	30-06-2022	1771.04	26905		Futures	4,16,848	35,562.81	4.70%		
HDFCBANK	30-06-2022	1420.88	18531		Stock	7 07 5 40	40 227 52	24.249/		
M&M	30-06-2022	1058.71	14555		Futures	7,87,549	48,337.53	-34.24%		
HINDALCO	30-06-2022	625.54	14078		Index Options	12,43,97,115				
JINDALSTEL	30-06-2022	642.94	13545		Stock	21,82,649	1,43,783.80	-17.66%		
JSWSTEEL	30-06-2022	1000.99	13117		Options					
ASIANPAINT	30-06-2022	526.25	12210							
TATAMOTORS	30-06-2022	724.92	11455		Total	12,77,84,161	1,09,51,125.47	32.74%		

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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